

CORRECTION BOUNDS ON MEASURES SATISFYING MOMENT CONDITIONS

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In the statement of Theorem 4.1, page 1130 in Lasserre (2002), one should replace “as $r \rightarrow \infty$,” by “as $r \rightarrow \infty$, and provided $\varepsilon(r) \downarrow 0$ sufficiently slowly.”

Indeed, an arbitrary nonincreasing sequence $\varepsilon(r) \downarrow 0$ is defined on page 1130. Then, in the proof of Theorem 4.1, pages 1134–1136 in Lasserre (2002), with $\varepsilon > 0$ fixed, arbitrary, one obtains the identity (5.7), after which one defines $r := \max[r_0, r_1, r_2 + 1]$. For the rest of the proof to be correct, one needs $\varepsilon(r) \geq \varepsilon$, which is certainly true, provided $\varepsilon(r) \downarrow 0$ sufficiently slowly.

As defining such a sequence $\varepsilon(r) \downarrow 0$ may be difficult, a weaker result can be obtained for an arbitrary (but fixed) precision ε_0 , by fixing *a priori* $\varepsilon(r) = \varepsilon$ for all r . Indeed, provided ε is sufficiently small, one then obtains $|\inf \mathbb{Q}_r - \rho^*| < \varepsilon_0$ for all r sufficiently large.

Finally, on page 1131, line 15 from bottom, “an admissible” should be “a strictly admissible;” on page 1135, lines 8–9, interchange “ \mathbb{D} ” with “ \mathbb{P} .”

REFERENCE

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